FpML 5.10 Reccomendation (build#5) 2018-02-13

Schema changes compared to FpML 5.10 Trial Reccomendation (build#4) 2017-12-28

Information extracted from Subversion.

- **All subschema files have been sorted using an XSL script to keep consistency. In addition to this, the following changes have been made:**

example-extension.xsd

```
None.
```

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fpml-asset.xsd

Revision **13267** - (view) (download) - [select for diffs]
Modified *Tue Jan 23 18:15:39 2018 UTC* (18 hours, 46 minutes ago) by *llynhiavu*
File length: 116190 byte(s)
Diff to previous 13171

```
Changed the type of the "multiplier" element within the Future and
ExchangeTradedContract complex types (both extending ExchangeTraded) from
xsd:positiveInteger to PositiveDecimal (FpML native type) for ESMA MiFID II
Support.
o The element was previously defined in both contexts with type
xsd:positiveInteger - the proposal is to change this to PositiveDecimal (FpML
native type). As this is a relaxation of the existing type constraint, the
change is backward-compatible with existing documents. The expectation is
that the multiplier would continue to be presented as a positive integer in
existing usages.
o The rationale for this change is to support exchange-traded futures and
options on Commodity underlyers, where there is an implied conversion ratio
between the contract unit size and the price quotation units. For example,
the CME Gold Kilo Futures contract specifies the Contract Unit as  One
kilogram (32.15 troy ounces), whereas the Price Quotation is in terms of U.S.
Dollars and Cents per troy ounce.
o In this case, the equivalent FpML future representation would require 32.15
as the value of future/multiplier (e.g. within the instrumentTradeDetails
model), however this is not permitted in the FpML schema as multiplier is
currently defined as xsd:positiveInteger. This has implications for parties
using FpML to support internal workflows for regulatory reporting e.g. under
MiFID II/MiFIR. Further, the equivalent property in the ISO 20022 MiFIR
message set is defined using ISO 20022 native type NonNegativeDecimalNumber.
It makes sense for the FpML type to be (at least) as permissive as the ISO
type within the context of an integrated workflow (we can debate whether a
price multiplier of zero is permissible ...).
o The change was unanimously supported by the RPTWG for inclusion in 5.10
Recommendation as it is direct implementation feedback, consistent with
change guidelines.
```

fpml-bond-option.xsd

None.

fpml-business-events.xsd

None.

fpml-cd.xsd

None.

fpml-clearing-processes.xsd

None.

fpml-collateral-processes.xsd

None.

fpml-com.xsd

None.

fpml-confirmation-processes.xsd

None.

fpml-correlation-swaps.xsd

None.

fpml-credit-event-notification.xsd

None.

fpml-dividend-swaps.xsd

None.

fpml-doc.xsd

Revision **13259** - (view) (download) - [select for diffs]
Modified *Mon Jan 22 12:28:28 2018 UTC* (2 days ago) by *mgratacos*
File length: 159576 byte(s)
Diff to previous 13252
Updated annotations of net and gross inside NetAndOrGross.model solving issue
http://www.fpml.org/ticket/netandorgross-model-element-annotations/

Revision **13252** - (view) (download) - [select for diffs]
Modified *Thu Jan 18 20:23:41 2018 UTC* (5 days, 16 hours ago) by *llynhiavu*
File length: 159576 byte(s)
Diff to previous 13227
changed actualBuild to 5 for 5.10 REC (build 5)

fpml-enum.xsd

None.

fpml-eq-shared.xsd

None.
fpml-eqd.xsd

None.

fpml-fx.xsd

None.

fpml-fx-accruals.xsd

None.

fpml-fx-targets.xsd

None.

fpml-generic.xsd

None.

fpml-ird.xsd

None.
.

fpml-legal.xsd

None.

fpml-loan.xsd

Revision **13253** - (view) (download) - [select for diffs]
Modified *Thu Jan 18 21:03:24 2018 UTC* (5 days, 15 hours ago) by *llynhiavu*
File length: 253576 byte(s)
Diff to previous 13251
```
Changed the "FacilityLoanContractDetails.model" structure (inside the
LoanAllocationSettlementNotification message) to required and unbounded
(1..n) to make it consistent with related messages. Updated and added
annotations where missing.
```

Revision **13251** - (view) (download) - [select for diffs]
Modified *Thu Jan 18 16:08:08 2018 UTC* (5 days, 20 hours ago) by *mgratacos*
File length: 247719 byte(s)
Diff to previous 13229
```
<xsd:element name="pikSpread" type="xsd:decimal" minOccurs="0"/> instead of
default="decimal" correcting issue http://www.fpml.org/ticket/pikspread-for-
fixedrateoptionbase-wrong-type/
```

fpml-main.xsd

None.

fpml-mktenv.xsd

None.

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fpml-msg.xsd

None.

---

fpml-option-shared.xsd

None.

fpml-pretrade-processes.xsd

```
None.
```

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fpml-reconciliation.xsd

```
None.
```

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fpml-recordkeeping-processes.xsd

None.

fpml-reg-reporting.xsd

Revision **13247** - (view) (download) - [select for diffs]
Modified *Mon Jan 8 03:07:28 2018 UTC* (2 weeks, 2 days ago) by *BrianLynn*
File length: 120622 byte(s)
Diff to previous 13246
```
WIP progress check in of DTCC mapping - worked on additional products (fixed
float and basis swaps, FX forwards, start to work on CDS)
```

Revision **13246** - (view) (download) - [select for diffs]
Modified *Fri Dec 29 22:37:04 2017 UTC* (3 weeks, 4 days ago) by *BrianLynn*
File length: 114158 byte(s)
Diff to previous 13171
```
work in progress check in of DTCC reg reporting work
```

fpml-repo.xsd

None.

fpml-reporting.xsd

```
None.
```

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fpml-return-swaps.xsd

None.
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fpml-product-definitions.xsd

None.

fpml-riskdef.xsd

None.

---

fpml-shared.xsd

None.

fpml-transparency-processes.xsd

None.

fpml-valuation.xsd

None.

fpml-valuation-reporting.xsd

None.

fpml-variance-swaps.xsd

None.

fpml-volatility-swaps.xsd

None.

xmldsig-core-schema.xsd

None.